

Taylor Series: $\sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$

With Remainder:

$f(x) = \sum_{n=0}^{m-1} \frac{f^{(n)}(a)}{n!} (x-a)^n + \frac{f^{(m)}(c)}{m!} (x-a)^m$ for some $c \in [x, a]$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$\cos(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

$$\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} - \dots$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

$$\arctan(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$$

Memory

Adds And Multiplies

$$P(x) = x^7(a_7 + x^5(a_{12} + x^5(a_{17} + x^5(a_{22} + x^5 \cdot a_{27}))))$$

Binary Exponentiation

Repeating Representation: $\frac{a}{b}$ in base c need

$$\frac{a}{b} = \sum d_i c^i + c^j \cdot \frac{d_h}{c^k - 1} \text{ with } b | c^h (c^k - 1) \text{ so relevant}$$

$\phi(p) = p - 1$ from prime factorisations lead to k and then fractional representation conversion.

IEEE Double Precision Representation For Floating Point Number: 1 Sign Bit 11 Exponent Bits 52 Mantissa Bits,

$$\epsilon_{\text{machine}} = 2^{-52}$$

Chopping, Rounding [Towards 0, Towards Even], Nearest: if the 53rd bit is 0 then round down truncate, if

$1 \dots 100 \dots 0 \dots = 1 \dots 1\bar{0}$ then round down truncate, else round up add 1 to 52nd bit and reoperate. Can express 9.4 as $+1.0010110011 \dots 101 \times 2^3$.

Round Down

$$\begin{array}{r} 1.00 \dots 000 \quad + \\ . \quad 110100 = \\ 1.00 \dots 011 \end{array}$$

Round Down

$$\begin{array}{r} 1.11 \dots 111 \quad + \\ . \quad 001000 = \\ 1.11 \dots 111 \end{array}$$

Round Up [?] In Register

$$\begin{array}{r} 1.11 \dots 111 \quad + \\ . \quad 001100 = \\ 1.00 \dots 000 \times 2^{-1} \end{array}$$

Relative Error $\frac{|\text{float}(x) - x|}{|x|} \leq \frac{1}{2} \epsilon_{\text{machine}}$ For $x \neq 0$

Bisection Method i.e. Binary Searching: if one has an interval $[a, b]$ which contains a root e.g. $f(a)f(b) < 0$ then iteratedly replace the proper endpoint with $\frac{a+b}{2}$ thereby converging linearly upon the root r with factor $S = \frac{1}{2}$.

Fixed Point: $f(x) = x$

Root Multiplicity: Intuitive $(x-r)^{\text{multiplicity}}$ term in finite polynomial functional representation, degree of derivative where $f^{(\text{multiplicity})}(r) \neq 0$, lowest degree term in Taylor Series around r .

Fixed Point Iteration:

Want Fixed Point Or Root Of $f(x)$ e.g. Fixed Point Of Naive $g(x) = f(x) + x$ Choose Rearrangement Carefully

$x_0 = \text{initial guess}$

$$x_{i+1} = g(x_i)$$

Linear Convergence

Meaning Errors Satisfy $\lim_{i \rightarrow \infty} \frac{e_{i+1}}{e_i} = S = |g'(r)| < 1$

Root Finding Problem

Forward Error: $|r - x_a|$

Backward Error: $|f(x_a)|$

Sensitive, Small Errors In Input Lead To Large Errors In Output, Error Magnification Factor, Condition Number

Sensitivity Formula For Roots: if $\epsilon \ll f'(r)$, r is a root of $f(x)$ and $r + \Delta r$ is a root of $f(x) + \epsilon g(x)$ then $\Delta r \approx -\frac{\epsilon g(r)}{f'(r)}$.

error magnification factor = $\frac{\text{relative forward error}}{\text{relative backward error}}$

Newton's Method:

$x_0 = \text{initial guess}$

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Quadratically Convergent If Root Has Multiplicity 1 i.e.

$$f'(r) = 0.$$

Meaning Errors Satisfy $\lim_{i \rightarrow \infty} \frac{e_{i+1}}{e_i^2} = M, M = \frac{f''(r)}{2f'(r)}$

Otherwise Linear

Multiplicity m Root r :

$$\lim_{i \rightarrow \infty} \frac{e_{i+1}}{e_i} = S = \frac{m-1}{m}$$

Modified

$$x_{i+1} = x_i - m \cdot \frac{f(x_i)}{f'(x_i)}$$

Quadratically Convergent

Failure

Can blowup diverge to infinity $f(x) = x^{\frac{1}{3}}$ or fail due to divide by 0 if $f'(x_i) = 0$.

Secant Method:

$x_0, x_1 = \text{initial guesses}$

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Method Of False Position:

for $i=1, 2, 3, \dots$

$c = (\text{bf}(a) - \text{af}(b)) / (f(a) - f(b))$

if $f(c) = 0$, stop, end

if $f(a)f(c) < 0$

$b = c$

else

$a = c$

end

end

Muller's Method: use 3 previous points, parabola, nearest root to previous point is next point. Complex arithmetic software complex roots. Faster convergence than Secant Method.

Inverse Quadratic Interpolation: use 3 previous points, parabola function in y , Lagrange Interpolation. Faster convergence than Second Method.

Brent's Method: hybrid method, Matlab fzero command.

Gaussian Elimination: $O(n^3)$

Reduced Row Echelon Form: can augment with b_i to resolve $Ax = b_i$.

Lower Upper Factorisation: add copies of row 1 to rows 2, 3, ... to zero column 1 below the diagonal in U and store those coefficients in column 1 of L , iterate. For the back substitution, solve $Lx' = b_i$ and then $Ux = x'$.

Compute Estimate: $\approx \frac{2}{3} \cdot n^3$ and $2n^2$ operations for Lower Upper Factorisation and each instance of computing x such that $Ax = b_i$ for a total of $\frac{2}{3} \cdot n^2 + 2n^2 k$.